



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 05/09/2017

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 5-Sep-17			Any day expiry	2	150	150,000.00	0.00
\$ / R 18-Sep-17	13.35	P	Foreign Exchange Future	81	33,296	33,296,000.00	0.00
\$ / R MAXI 18-Sep-17			Foreign Exchange Future	9	39	3,900,000.00	0.00
£ / R 18-Sep-17			Foreign Exchange Future	2	909	909,000.00	0.00
€ / R 18-Sep-17			Foreign Exchange Future	11	1,832	1,832,000.00	0.00
AU\$ / R 18-Sep-17			Foreign Exchange Future	54	10,523	10,523,000.00	0.00
\$ / R 6-Oct-17	12.68	P	Any day expiry	12	30,000	30,000,000.00	0.00
\$ / R 30-Nov-17	12.75	P	Any day expiry	8	112,000	112,000,000.00	0.00
\$ / R 18-Dec-17		P	Foreign Exchange Future	46	58,294	58,294,000.00	0.00
\$ / R MAXI 18-Dec-17			Foreign Exchange Future	3	11	1,100,000.00	0.00
£ / R 18-Dec-17			Foreign Exchange Future	1	6	6,000.00	0.00
€ / R 18-Dec-17			Foreign Exchange Future	6	4,534	4,534,000.00	0.00
\$ / R 31-Jan-18	13.40	P	Any day expiry	1	199	199,000.00	0.00
€ / R 31-Jan-18	15.80	P	Any day expiry	1	218	218,000.00	0.00
\$ / R 19-Mar-18			Foreign Exchange Future	10	2,132	2,132,000.00	0.00
\$ / R 18-Jun-18		P	Foreign Exchange Future	1	112,000	112,000,000.00	0.00

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value
Total Futures				220	105,426	110,376,000.00
Total Options				28	260,717	260,717,000.00
Grand Total for Currency Future Turnover Summary				248	366,143	371,093,000.00